

2. DEQs & Canonical Boxes

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We have seen that we can define a family of integrals

$$I(a_1, \dots, a_L; -b_1, \dots, -b_L) = \int \frac{d^D k}{(2\pi)^D} \frac{S_1^{b_1} \dots S_L^{b_L}}{D_1^{a_1} \dots D_L^{a_L}}$$

And derive linear relations among them, that allow us to reduce them to MASTER INTEGRALS

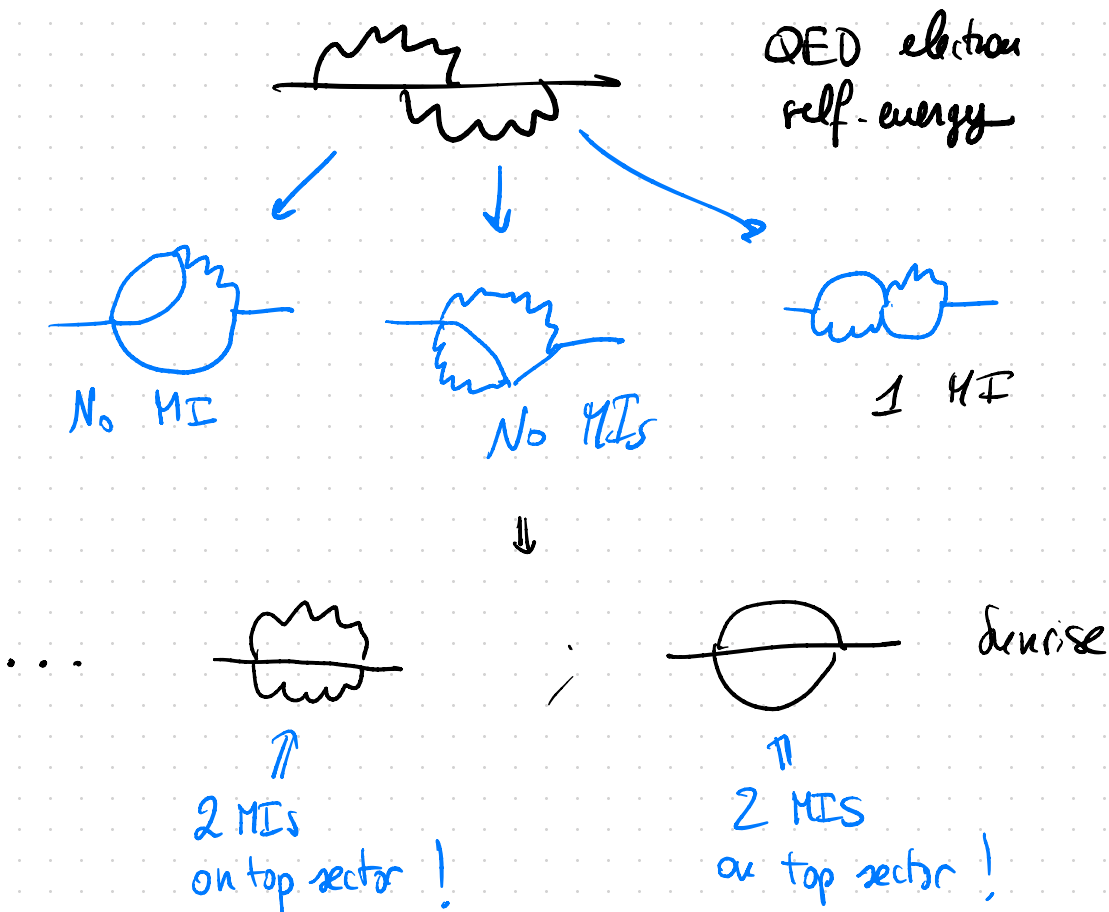
Clearly, if we consider a sector, and derive IBPs for it, we will naturally produce scalar products that might cancel some propagators, generating integrals that belong to subsectors

So when we derive IBPs, we deal in general with

the FULL SUBTOPOLOGY TREE

IMPORTANT

- of 1 loop every graph can contribute
AT MOST one master integral (can be proven)
- of L-loops not true in general! ;



How do we compute all
these integrals ?

THE "SIMPLEST" FEYNMAN INTEGRAL :

$$D = \int \frac{d^D k}{k^2 + m^2} = \Omega(D) \int_0^\infty \frac{dk k^{D-1}}{(k^2 + m^2)}$$

$$= \frac{2\pi^{D/2}}{\Gamma(D/2)} (m^2)^{\frac{D-2}{2}} \int_0^\infty \frac{dt t^{D-1}}{(t^2 + 1)}$$

$$= \frac{2\pi^{D/2}}{\Gamma(D/2)} (m^2)^{\frac{D-2}{2}} \frac{1}{2} \int_0^\infty \frac{dx x^{\frac{D}{2}-1}}{(1+x)}$$

one

$$B(x,y) = \int_0^\infty dt \frac{t^{x-1}}{(1+t)^{x+y}}$$

$$= \frac{\pi^{D/2}}{\Gamma(D/2)} (m^2)^{\frac{D-2}{2}} \frac{\Gamma(D/2) \Gamma(2-D/2)}{\Gamma(1)}$$

$$= \pi^{D/2} (m^2)^{\frac{D-2}{2}} \left\{ \Gamma(2-D/2) = \frac{2}{2-D} \frac{2}{4-D} \Gamma\left(\frac{6-D}{2}\right) \right\}$$

$$= \frac{4\pi^{D/2} \Gamma\left(\frac{6-D}{2}\right)}{(2-D)(4-D)} (m^2)^{\frac{D-2}{2}}$$

← poles

expand series
in $D \approx 4$
for physical
results

Tree pole is the only integral that can be computed so easily directly via loop momentum parametrization

In general, one has to integrate over angles around loop and external momenta, very cumbersome

(at least) two solutions



Feynman Parameter
representation

Direct integration
method



Differential
Equations method

"Indirect" method
extremely powerful



the connection to
Leading singularities
and Special Functions

DIFFERENTIAL EQUATIONS METHOD

- it's a direct consequence of IBPs
- it allows us to trivialise regular integrations - derive diff eq wrt kinematical invariants!

Let's build this in general:

1] Feynman Integrals are homogeneous functions of the external invariants and internal masses



$$= f \left(\underbrace{s_{12}, s_{13}, \dots, s_{1N}, \dots}_{s_{ij}}, \underbrace{m_1^2, \dots, m_N^2}_{m_j^2} \right)$$

$$s_{ij} = (p_i + p_{ij})^2$$

MANDELSTAM
INVARIANTS

by dimensional analysis we have

$$f(\underbrace{1}_{\downarrow} s_{ij}, \underbrace{1}_{\downarrow} m_j^2) = \underbrace{1}_{\uparrow\uparrow}^{+d} f(s_{ij}, m_j^2)$$

so 1 has dimension
of $[m]$

homogeneous of degree $+d$

2] Feynman integrals fulfil Integration-by-parts identities

$$\int \prod_{l=1}^L \frac{d^D k_l}{(2\pi)^D} \left(\frac{s_1^{a_1} \dots s_r^{a_r}}{D_1^{b_1} \dots D_L^{b_L}} \right) = \mathcal{I}(b_1, \dots, b_L, -a_1, \dots, -a_r)$$

3] Feynman Integrals fulfil LORENTZ IDENTITIES

Feynman ints are scalar functions, they should
be invariant under a Lorentz transf of external
momenta

Consider problem with "E" external momenta

Infinitesimally: $p^\mu \rightarrow p^\mu + \delta p^\mu = p^\mu + \delta \epsilon^\mu_\nu p^\nu$

$$\delta \epsilon^\mu_\nu = -\delta \epsilon^\nu_\mu$$

infinitesimal generators Lorentz group

$I(p_i + \delta p_i) \equiv I(p_i)$ Lorentz scalar

Expanding

$$I(p_i + \delta p_i) = I(p_i) + \sum_{j=1}^E \delta p_j^\mu \frac{\partial}{\partial p_j^\mu} I(p_i)$$

which using $\delta p^\mu = \delta \epsilon^\mu_\nu p^\nu$ & equating $I(p_i)$ gives:

$$\delta \epsilon^\mu_\nu \left[p_1^\nu \frac{\partial}{\partial p_1^\mu} + \dots + p_E^\nu \frac{\partial}{\partial p_E^\mu} \right] I(p_i) = 0$$

all external momenta 7

now δE^{μ}_{ν} has 6 components (antisymmetric tensor)

there are up to 6 LIs, in fact using antisymmetry of δE^{μ}_{ν} we can write explicitly


$$\Rightarrow \left[P_1^{\nu} \frac{\partial}{\partial P_1^{\mu}} - P_1^{\mu} \frac{\partial}{\partial P_1^{\nu}} + \dots + P_E^{\nu} \frac{\partial}{\partial P_E^{\mu}} - P_E^{\mu} \frac{\partial}{\partial P_E^{\nu}} \right] I(\varphi_1) = 0 \quad (*)$$


↓


can be projected to scalar identities, by contracting it with all antisymmetric combinations of $P_{\mu} P_{\nu}$

$$(P_{1\mu} P_{2\nu} - P_{2\mu} P_{1\nu}) \text{ etc}$$

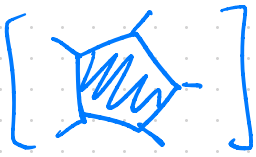
EXAMPLES

• 2-point integrals 
 1 momentum p^M , zero LIs

• 3-point functions 
 2 momenta, p_1^M, p_2^M , 1 LI $(p_1^M p_2^V - p_1^V p_2^M)$
 p_{1i}^M, p_{2j}^V

• 4-point functions 
 3 momenta p_1^M, p_2^M, p_3^M ; 3 LIs

$\left. \begin{array}{l} p_{1i}^M, p_{2j}^V \\ p_{2i}^M, p_{3j}^V \\ p_{3i}^M, p_{4j}^V \end{array} \right\}$

• 5-point functions 
 4 momenta p_1^M, \dots, p_4^M , 6 LIs!

$\left. \begin{array}{l} p_{1i}^M, p_{2j}^V, p_{2i}^M, p_{3j}^V, p_{3i}^M, p_{4j}^V \\ p_{2i}^M, p_{3j}^V, p_{3i}^M, p_{4j}^V \\ p_{3i}^M, p_{4j}^V \end{array} \right\}$

So only starting at 5-point, we can **PROJECT**
OUT ALL LIs !

In practice, we act with $(*)$ on the INTEGRAND
and contract it with all combinations of P_{Li}^M, P_{Lj}^N
and in this way obtain new identities between
Feynman Integrals

- one can prove that LIs are NOT
linear independent from IBPs
- they are nevertheless helpful to find all relations
among integrals "more easily"
- they help to understand how to derive
differential equations for Feynman Integrals
in general

4] Differential Equations

Scalar Feynman lats only depend on

not on the momenta themselves

$$\begin{aligned} S_{ij} &= (p_i + p_j)^2 \\ &= 2 p_i \cdot p_j \\ &\text{momentum case!} \end{aligned}$$

CHAIN RULE

$$\frac{\partial}{\partial p_{i\mu}} = \sum_j 2(p_{i\mu} + p_{j\mu}) \frac{\partial}{\partial S_{ij}}$$

substituting this into general Lorentz Id

$$\left(p_1^\nu \frac{\partial}{\partial p_1^\mu} - p_1^\mu \frac{\partial}{\partial p_1^\nu} + \dots + p_E^\nu \frac{\partial}{\partial p_E^\mu} - p_E^\mu \frac{\partial}{\partial p_E^\nu} \right) I = 0$$

this bracket is identically zero

the LIs become trivial identities!

BUT remember, non-trivial at the

INTEGRAND Level!

the crucial point is that, if I want to
 express now $\frac{\partial}{\partial s_{ij}} = f(p^\mu \frac{\partial}{\partial p^\mu})$ there is
 a redundancy hidden in Lorentz ids! I
 can always add a combination of LIs
 to $\frac{\partial}{\partial s_{ij}}$, it will not change final result,
 since any LIs applied on Feynman Ints gives
 zero!

EXAMPLES

• 2 point : p^μ ; $p^\mu p_\mu = s \Rightarrow \frac{\partial}{\partial p^\mu} = \frac{\partial s}{\partial p^\mu} \frac{\partial}{\partial s} = 2p_\mu \frac{\partial}{\partial s}$

so $p^\mu \frac{\partial}{\partial p^\mu} = 2s \frac{\partial}{\partial s} \Rightarrow \frac{\partial}{\partial s} = \frac{1}{2s} p^\mu \frac{\partial}{\partial p^\mu}$

zero LIs, no ambiguity!

• 3 point: p_1^M, p_2^M 2 momenta

$$\left. \begin{array}{l} 3 S_{ij} \Rightarrow p_1^2, p_2^2, S_{12} = (p_1 + p_2)^2 = p_1^2 + p_2^2 + 2p_1 \cdot p_2 \\ 1 LI \Rightarrow (p_{1\mu} p_{2\nu} - p_{1\nu} p_{2\mu}) (*) \end{array} \right\}$$

= 4 combinations

$$p_i^M \frac{\partial}{\partial p_{j\mu}} \quad i, j = \{1, 2\}$$

Invertible
modulo
LI's!

$$\begin{aligned} \frac{\partial}{\partial p_{1\mu}} &= \frac{\partial p_1^2}{\partial p_{1\mu}} \frac{\partial}{\partial p_1^2} + \frac{\partial S_{12}}{\partial p_{1\mu}} \frac{\partial}{\partial S_{12}} \\ &= 2 p_1^M \frac{\partial}{\partial p_1^2} + 2(p_1^M + p_2^M) \frac{\partial}{\partial S_{12}} \end{aligned}$$

$$p_{1\mu} \frac{\partial}{\partial p_{1\mu}} = 2 p_1^2 \frac{\partial}{\partial p_1^2} + (S_{12} + p_1^2 - p_2^2) \frac{\partial}{\partial S_{12}} \quad (1)$$

$$p_{2\mu} \frac{\partial}{\partial p_{1\mu}} = (S_{12} - p_1^2 - p_2^2) \frac{\partial}{\partial p_1^2} + (S_{12} + p_2^2 - p_1^2) \frac{\partial}{\partial S_{12}} \quad (2)$$

$$\frac{\partial}{\partial p_{2\mu}} = 2 p_{2\mu} \frac{\partial}{\partial p_2^2} + 2(p_1^\mu + p_2^\mu) \frac{\partial}{\partial S_{12}}$$

$$p_{1\mu} \frac{\partial}{\partial p_{1\mu}} = (S_{12} - p_1^2 - p_2^2) \frac{\partial}{\partial p_2^2} + (S_{12} + p_1^2 - p_2^2) \frac{\partial}{\partial S_{12}} \quad (3)$$

$$p_{2\mu} \frac{\partial}{\partial p_{2\mu}} = 2 p_2^2 \frac{\partial}{\partial p_2^2} + (S_{12} + p_2^2 - p_1^2) \frac{\partial}{\partial S_{12}} \quad (4)$$

system not invertible for $\left\{ \frac{\partial}{\partial S_{12}}, \frac{\partial}{\partial p_1^2}, \frac{\partial}{\partial p_2^2} \right\}$!

LI reads

$$(p_{2\mu} p_{2\nu} - p_{3\mu} p_{3\nu}) \left(p_1^\mu \frac{\partial}{\partial p_1^\nu} - p_1^\nu \frac{\partial}{\partial p_1^\mu} + p_2^\mu \frac{\partial}{\partial p_2^\nu} - p_2^\nu \frac{\partial}{\partial p_2^\mu} \right) =$$

$$= 2 p_1^2 p_{2\mu} \frac{\partial}{\partial p_{1\mu}} - 2 p_1 \cdot p_2 p_{1\mu} \frac{\partial}{\partial p_{1\mu}} + 2 p_1 p_2 p_{2\mu} \frac{\partial}{\partial p_{2\mu}} - 2 p_2^2 p_{1\mu} \frac{\partial}{\partial p_{2\mu}}$$

LI becomes

$$2p_1^2 p_{2\mu} \frac{\partial}{\partial p_{1\mu}} - 2p_2^2 p_{1\mu} \frac{\partial}{\partial p_{2\mu}} +$$

$$+ \underbrace{2p_1 \cdot p_2}_{S_{12} - p_1^2 - p_2^2} \left[p_{2\mu} \frac{\partial}{\partial p_{2\mu}} - p_{1\mu} \frac{\partial}{\partial p_{1\mu}} \right] = 0$$

when applied on
a Feynman (SCALAR!)
integral

one of the $p_{i\mu} \frac{\partial}{\partial p_{j\mu}}$ can always be removed in terms of the others!

and the system becomes invertible, we can express

all $\left\{ \frac{\partial}{\partial \alpha}, \frac{\partial}{\partial p_1^2}, \frac{\partial}{\partial p_2^2} \right\}$ in terms of the $p_{i\mu} \frac{\partial}{\partial p_{j\mu}}$

In particular, I can choose to remove difference and keep only

$$p_{1\mu} \frac{\partial}{\partial p_{2\mu}}, \quad p_{2\mu} \frac{\partial}{\partial p_{1\mu}}, \quad \left(p_{1\mu} \frac{\partial}{\partial p_{1\mu}} + p_{2\mu} \frac{\partial}{\partial p_{2\mu}} \right)$$

which means using 2, 3, 1+4

$$p_{2\mu} \frac{\partial}{\partial p_{1\mu}} = (S_{12} - p_1^2 - p_2^2) \frac{\partial}{\partial p_1^2} + (S_{12} + p_2^2 - p_1^2) \frac{\partial}{\partial S_{12}} \quad (2)$$

$$p_{1\mu} \frac{\partial}{\partial p_{2\mu}} = (S_{12} - p_1^2 - p_2^2) \frac{\partial}{\partial p_2^2} + (S_{12} + p_1^2 - p_2^2) \frac{\partial}{\partial S_{12}} \quad (3)$$

$$\left(p_{1\mu} \frac{\partial}{\partial p_{1\mu}} + p_{2\mu} \frac{\partial}{\partial p_{2\mu}} \right) = 2 \left(p_1^2 \frac{\partial}{\partial p_1^2} + p_2^2 \frac{\partial}{\partial p_2^2} \right) + 2S_{12} \frac{\partial}{\partial S_{12}} \quad (1+4)$$

if $p_1^2 = 0$, $p_2^2 = 0$ recover case of exercise

• 4 Point, 3 momenta $p_1^M, p_2^M, p_3^M \Rightarrow$

$p_1^2, p_2^2, p_3^2, s_{12}, s_{13}, s_{23}$ 6 variables in total

$p_{1\mu} \frac{\partial}{\partial p_{j\nu}} = 9$ combinations

there are indeed 3 LIEs

$[p_{1\mu} p_{2\nu}]$
 $[p_{1\mu} p_{3\nu}]$ etc
 $[p_{2\mu} p_{3\nu}]$

[etc for higher point]

EULER SCALING RELATION

Since Feyn lints are homogeneous functions, the derivatives are not all independent

$$I(\lambda^2 s_{ij}, \lambda^2 m_j^2) = f(\lambda, s_{ij}, m_j^2)$$

"

$\lambda^d I(s_{ij}, m_j^2)$ homogeneity

Differentiating wrt λ we find:

$$\frac{\partial}{\partial \lambda} \mathcal{I}(\lambda^2 s_{ij}, \lambda^2 m_j^2) = \frac{\partial}{\partial \lambda} (\lambda^2 \mathcal{I}(s_{ij}, m_j^2))$$

\Rightarrow

$$\begin{aligned} \sum_{kn} S_{kn} \frac{\partial}{\partial S_{kn}} \mathcal{I}(\lambda^2 s_{ij}, \lambda^2 m_j^2) + \sum_k m_k^2 \frac{\partial}{\partial m_k^2} \mathcal{I}(\lambda^2 s_{ij}, \lambda^2 m_j^2) \\ = \frac{\partial}{\partial \lambda} \lambda^2 \mathcal{I}(s_{ij}, m_j^2) \end{aligned}$$

For $\lambda = 1$ it gives SCALING RELATION

$$\left[\sum_{kn} S_{kn} \frac{\partial}{\partial S_{kn}} + \sum_k m_k^2 \frac{\partial}{\partial m_k^2} \right] \mathcal{I}(s_{ij}, m_j^2) = \frac{\partial}{\partial \lambda} \mathcal{I}(s_{ij}, m_j^2)$$

\uparrow
Dimensional
scaling

$$2 = LD + 2S - 2R$$

\uparrow
Loops

\uparrow
powers
scal prod

\uparrow
tot powers
of propagators

this reflects the fact that we can always put one scale = 1 and only consider dimensionless ratios!

$\lambda^2 = \frac{1}{m_1^2}$ for example removes dependence on one of the masses.

EXAMPLE 1 loop bubble

Consider
$$I(\alpha, \beta) = \int \frac{d^D L}{(L^2 + m^2)^\alpha ((L-p)^2 + m^2)^\beta}$$

two masters $I(1,1)$ & $I(1,0)$



use
$$\frac{\partial}{\partial p^2} = \frac{1}{2p^2} \left[p^\mu \frac{\partial}{\partial p^\mu} \right]$$

$$\frac{\partial}{\partial p^2} \int \frac{d^D k}{\pi^{D/2}} \frac{1}{D_1 D_2} = \frac{1}{2p^2} \int \frac{d^D k}{\pi^{D/2}} \left\{ \frac{1}{D_2} - \frac{1}{D_1 D_2} - p^2 \frac{1}{D_1 D_2^2} \right\}$$

which means we can write

\Rightarrow

$$\frac{\partial}{\partial p^2} \underbrace{I(1,1)}_{B(p^2)} = \frac{1}{2p^2} \left[I(0,2) - I(1,1) \right] - \frac{1}{2} I(1,2)$$

and using

$$I(0,2) = - \frac{(D-2)}{2m^2} I(1,0)$$

$$I(1,2) = - \frac{(D-2)}{2m^2(p^2+4m^2)} I(1,0) - \frac{(D-3)}{p^2+4m^2} I(1,1)$$

$$\frac{d}{dp^2} I(1,1) = \frac{1}{2} \left(\frac{D-3}{p^2+4m^2} - \frac{1}{p^2} \right) I(1,1) - \frac{D-2}{p^2(p^2+4m^2)} I(1,0)$$

the other derivative is very simple

$$\begin{aligned} \frac{\partial}{\partial m^2} I(1,1) &= -I(1,2) - I(2,1) = -2I(1,2) \\ &= -\frac{(D-2)}{m^2(p^2+4m^2)} I(1,0) - \frac{2(D-3)}{p^2+4m^2} I(1,1) \end{aligned}$$

such that we can easily verify scaling relation

$$\left(p^2 \frac{\partial}{\partial p^2} + m^2 \frac{\partial}{\partial m^2} \right) I(1,1) = \left(\frac{D-4}{2} \right) I(1,1)$$

SCALING
RELATION

CONCLUSION

Given a family of 2-loop integrals

- Use IBPs (and Lorentz Ids) to reduce them to N master integrals M_i

- Differentiate wrt all independent S_{ij} and m_j^2

$X_k = (S_{ij}, m_j^2)$ all variables

$$\frac{\partial M_i}{\partial X_k} = A_{ij}^{(X_k)} M_j \Rightarrow \frac{\partial \vec{M}}{\partial X_k} = [A_k] \vec{M}$$

$N \times N$ matrix with rational coefficients in X & D

\Rightarrow obvious because IBPs (and LIs) only produce rational coefficients!

- Useful to recollect all equations in form of **total differential** (language of differential forms)

$$d\vec{M} = \sum_{k=1}^N \frac{\partial \vec{M}}{\partial x_k} dx_k$$

$$A = \sum_{k=1}^N A_k dx_k \quad \begin{array}{l} \text{matrix-valued} \\ \text{one form!} \end{array}$$

so we can write

$$\boxed{d\vec{M} = A \vec{M}} \Rightarrow (d - A) \vec{M} = 0$$

the system of differential Eqs must be integrable

\Rightarrow the result (\vec{M}) must be a "proper function"

which means $\frac{\partial \vec{M}}{\partial x_i \partial x_j} = \frac{\partial \vec{M}}{\partial x_j \partial x_i} \Leftrightarrow d^2 \vec{M} = 0$

start from $\frac{\partial \vec{M}}{\partial x_i} = A_i \vec{M}$ & $\frac{\partial \vec{M}}{\partial x_j} = A_j \vec{M}$

$$\frac{\partial^2 \vec{M}}{\partial x_j \partial x_i} = \frac{\partial A_i}{\partial x_j} \vec{M} + A_i \frac{\partial \vec{M}}{\partial x_j} \quad (1)$$

$$\frac{\partial^2 \vec{M}}{\partial x_i \partial x_j} = \frac{\partial A_j}{\partial x_i} \vec{M} + A_j \frac{\partial \vec{M}}{\partial x_i} \quad (2)$$

• (1) - (2) gives

$$\left(\frac{\partial A_i}{\partial x_j} - \frac{\partial A_j}{\partial x_i} \right) \vec{M} + (A_i A_j - A_j A_i) \vec{M} = 0$$

$$\left[\left(\frac{\partial A_i}{\partial x_j} - \frac{\partial A_j}{\partial x_i} \right) + [A_i, A_j] \right] \vec{M} = 0$$

INTEGRABILITY CONDITION ON MATRICES A_i !

Can also be rewritten in language of DIFFERENTIAL FORMS

A one form $A = A_i dx_i$ $A_i = \frac{\partial A}{\partial x_i}$

then its total differential = Exterior derivative

$$dA = \frac{\partial A}{\partial x_j \partial x_i} dx_j \wedge dx_i$$

antisymmetric

außer symmetrisch:

$$= \left(\frac{\partial A_i}{\partial x_j} - \frac{\partial A_j}{\partial x_i} \right) dx_j \wedge dx_i$$

Similarly

$$A \wedge A = A_i A_j dx_i \wedge dx_j$$

antisymmetric

$$= [A_i, A_j] dx_i \wedge dx_j$$

So in diff-forms language INTEGRABILITY

$$\boxed{dA - A \wedge A = 0}$$